



# MORNING MANTRA



Daily Derivatives & Market Report

DEC 30, 2022



Indian equity benchmarks lost their ground in last leg of trade and ended last trading day of 2022 in red terrain as investors preferred to play safe and watch for the behavior of the markets ahead of macroeconomic data in first week of New Year. Buying in Metal and Power sectors' stocks helped the key indices to make positive start. Besides, traders got engorgement with Reserve Bank of India (RBI) Governor Shaktikanta Das' statement that the Indian economy is resilient with financial stability maintained with a well-capitalised banking sector, amid global uncertainties and shocks. Positive cues from global markets also supported domestic sentiments. Sentiments remained positive, as Union Commerce Minister Piyush Goyal said he expects at least two more free trade agreements to be signed up in 2023. He said negotiations are scheduled with the UK, European Union and Canada.

Markets maintained their gains above neutral lines in afternoon session, as some comfort also came with report stating that after remaining above the Reserve Bank's comfort level of 6 per cent for most part of this year, retail inflation is slowly easing, and efforts are likely to continue to further reduce it in the coming months amid global uncertainties. Moreover, the finance ministry said that India's external debt stood at \$610.5 billion in the second quarter of 2022-23, down by \$2.3 billion from end-June 2022. The external debt to GDP ratio stood at 19.2 per cent as at end-September 2022 as compared to 19.3 per cent at end-June. However, in late afternoon session, local markets turned volatile, as traders maintained cautiousness approach with data released by the Reserve Bank showing that the country's current account deficit widened to 4.4 per cent of the GDP in the quarter ended September, from 2.2 per cent of GDP during the April-June period, due to higher trade gap. But in last leg of trade, markets witnessed a sharp sell-off, as investors maintained risk-averse approach.

On the global front, European markets were trading lower on the last trading day of the year as doubts over official Chinese COVID numbers and new regulations for travelers from China curbed investor optimism surrounding China's reopening. Asian markets ended mostly in green on their last trading session of the year despite lingering inflation concerns and soaring COVID-19 cases in China. Back home, in scrip specific development, Elin Electronics has debuted at Rs 243.00 on the BSE, down by 4 points or 1.62% from its issue price of Rs 247. The offering, which was open for subscription between December 20, 2022 and December 22, 2022 was subscribed 3.09 times. The issue price was fixed at Rs 247 per share i.e. at upper end of price band of Rs 234-247 apiece.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60840.74	-293.14	-0.48
NIFTY	18105.30	-85.70	-0.47
MIDCAP	25314.50	93.88	0.37
SMLCAP	28926.79	219.37	0.76
BSEFMC	16075.30	-94.99	-0.59
AUTO	28923.14	-52.40	-0.18
POWER	4381.29	-20.26	-0.46
REALTY	3446.85	26.70	0.78
BSE IT	28671.86	-47.74	-0.17
BANKEX	48906.28	-269.13	-0.55
OIL GAS	20409.11	26.41	0.13
METAL	20855.59	78.03	0.38
INDIA VIX	14.87	0.06	0.41

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1239	756	68
BSE	2150	1350	132

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2963	2736	8
NSE CASH	44107	49636	(11)
NSE F&O	10381356	35672919	(71)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.79	4.25	1.27
SENSEX	23.70	3.41	1.17

# KEY NUMBERS TRACKER



## FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)

FII-DII*	Buy	Sell	Net
DII	5716	3450	2266
FII	2253	5204	(2951)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3294.97	4604.68	(1310)
Index Options	843790.88	838457.74	5333
Stock Futures	9208.89	8815.33	394
Stock Options	6669.01	6766.40	(97)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.88	1.15
BANK NIFTY	0.81	1.50

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.88	103.83	0.04

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.328	7.311	0.23
USA	3.879	3.835	1.24

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1821.65	6.55	0.36
Silver	23.85	-0.01	-0.06
Crude-Oil	80.44	2.04	2.60
Brent-Crude	85.99	2.53	3.03

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JAN -23 USD-INR	82.85	-0.10	-0.12
27 JAN -23 EUR-INR	88.62	0.30	0.34
27 JAN -23 GBP-INR	99.76	0.01	0.01
27 JAN -23 JPY- INR	63.12	0.89	1.43

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18105	17965	18035	18150	18220	18335
SENSEX	60841	60343	60592	60992	61241	61641
NIFTY FUTURES	18207	18049	18128	18251	18330	18453
BANK NIFTY	42986	42491	42739	43081	43329	43671
CNX IT	28622	28276	28449	28738	28911	29200
CNX MIDCAP	31509	31323	31416	31548	31641	31772
CNX SMALLCAP	9731	9662	9697	9745	9779	9827
INDIA VIX	14.87	13.92	14.39	14.76	15.23	15.60

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	Neutral	Buy
SENSEX	Sell	Neutral	Buy
NIFTY FUTURES	Sell	Neutral	Buy
BANK NIFTY	Buy	Neutral	Buy
CNX IT	Neutral	Sell	Buy
CNX MIDCAP	Neutral	Neutral	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Neutral	Neutral	Sell

## SECURITIES BAN IN F&O TRADES FOR 02-01-2022

NIL

# TECHNICAL VIEWS



## NIFTY

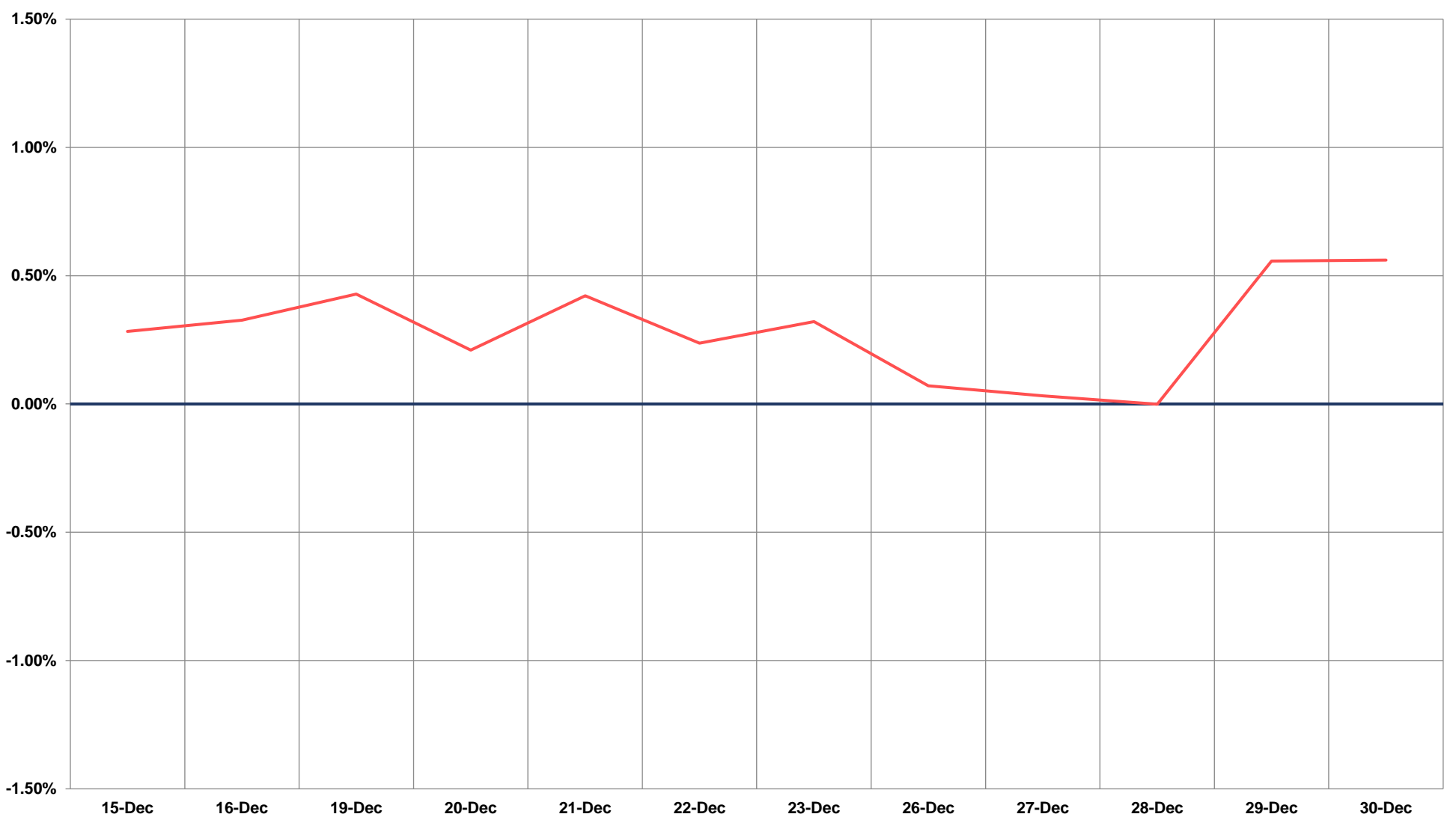
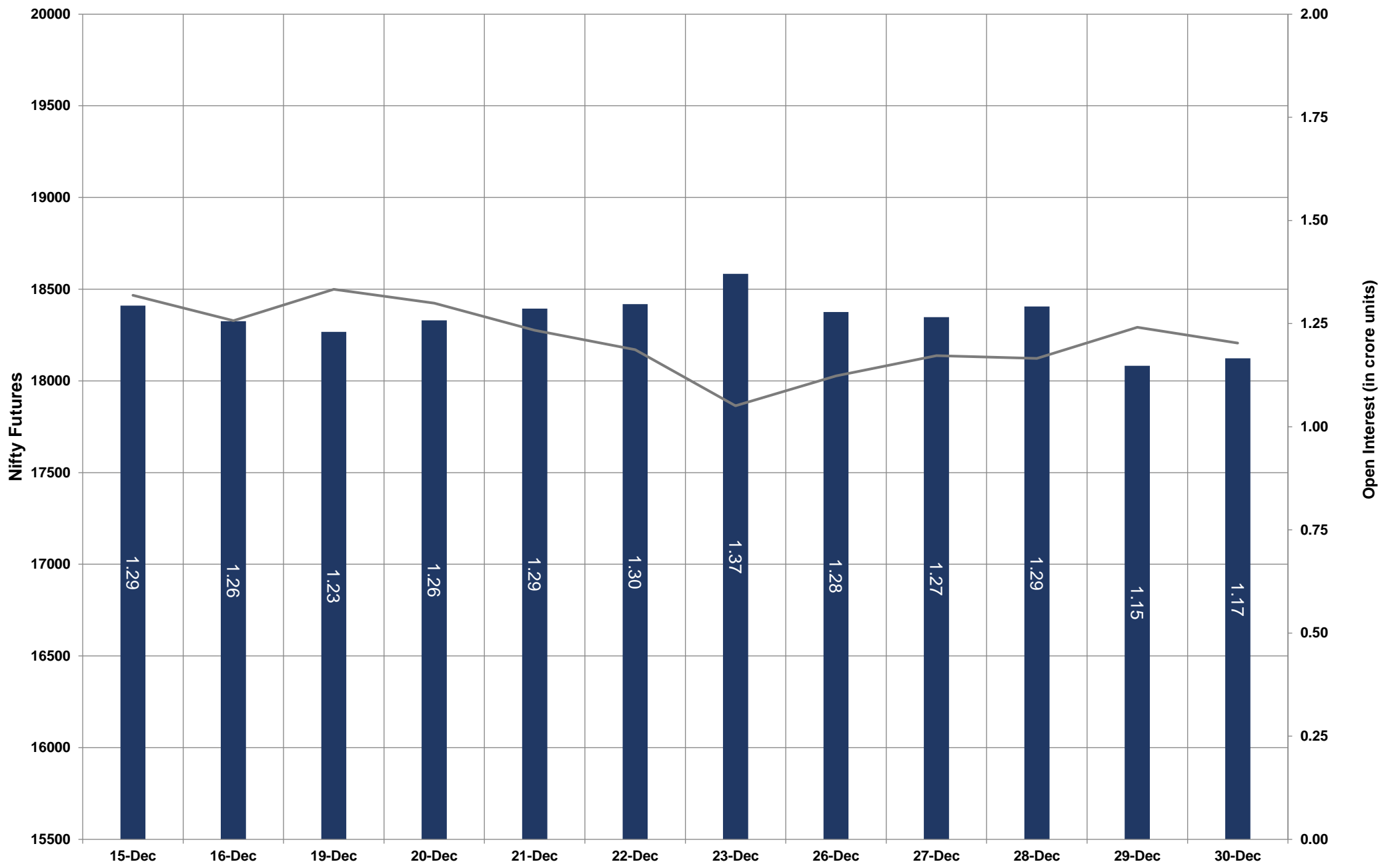


- Nifty Cash = **18105.30 (-0.47%)**
- Resistance levels = **18300** and **18360**
- Support levels = **18020** and **17950**

# TECHNICAL VIEWS



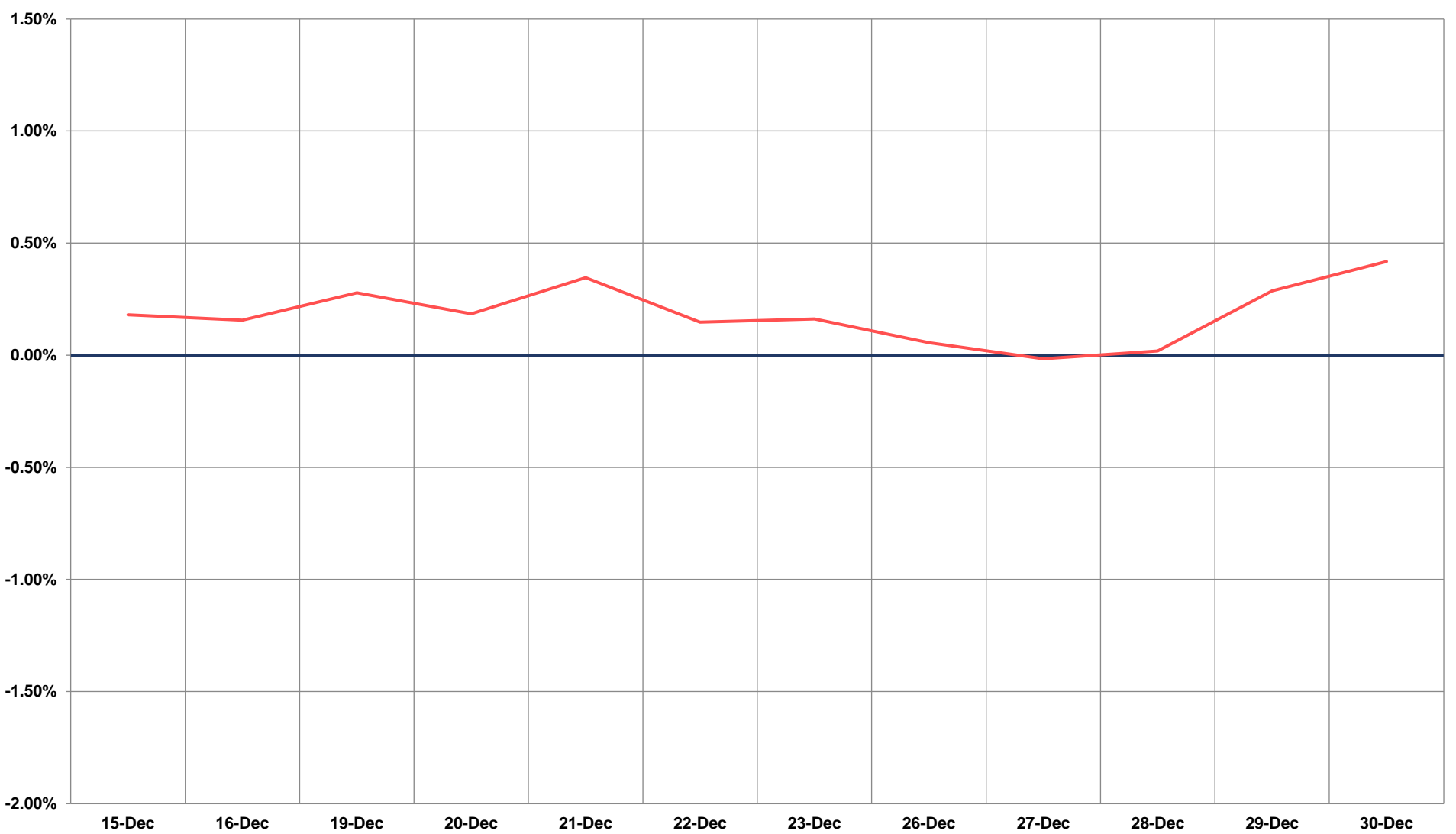
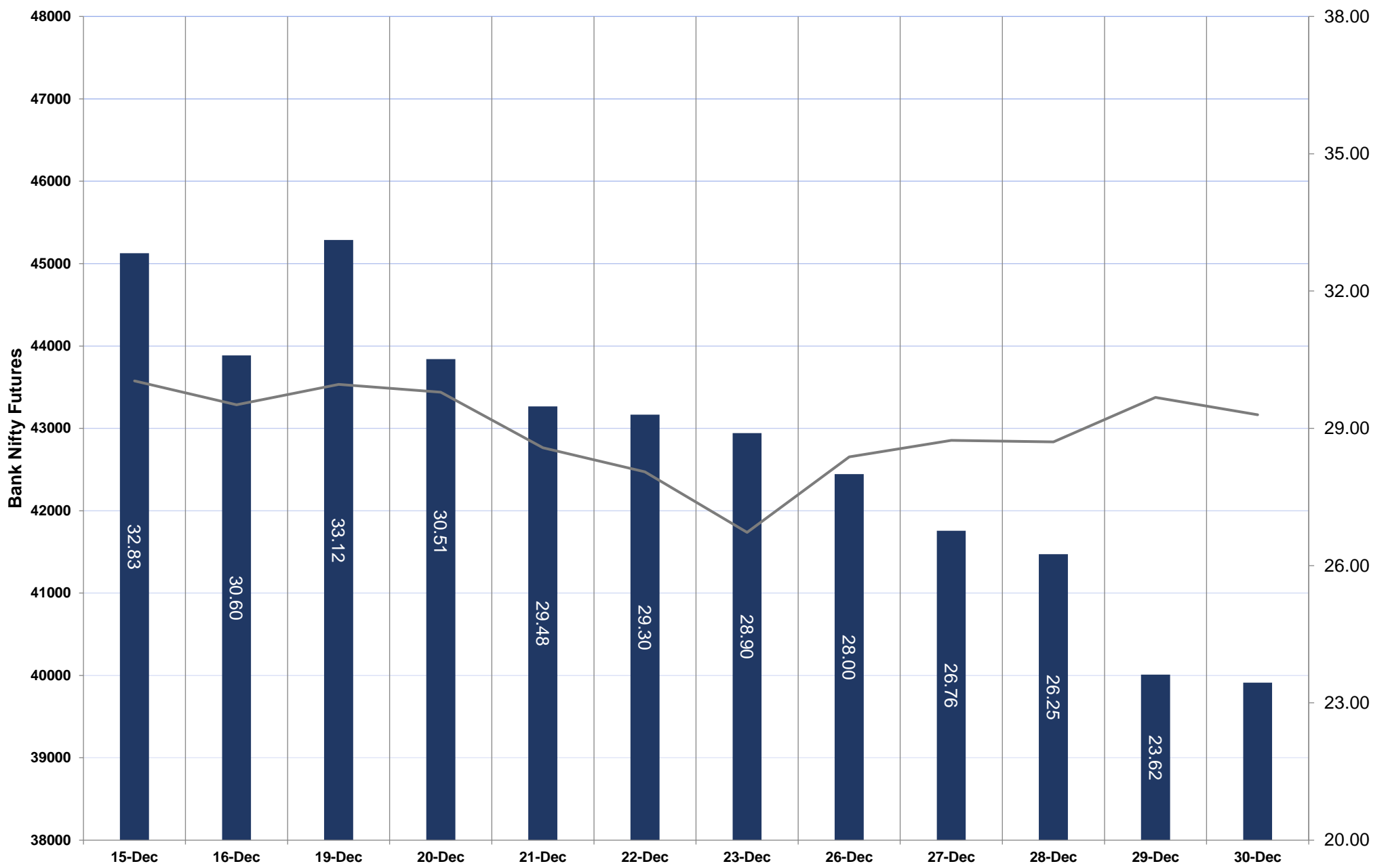
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

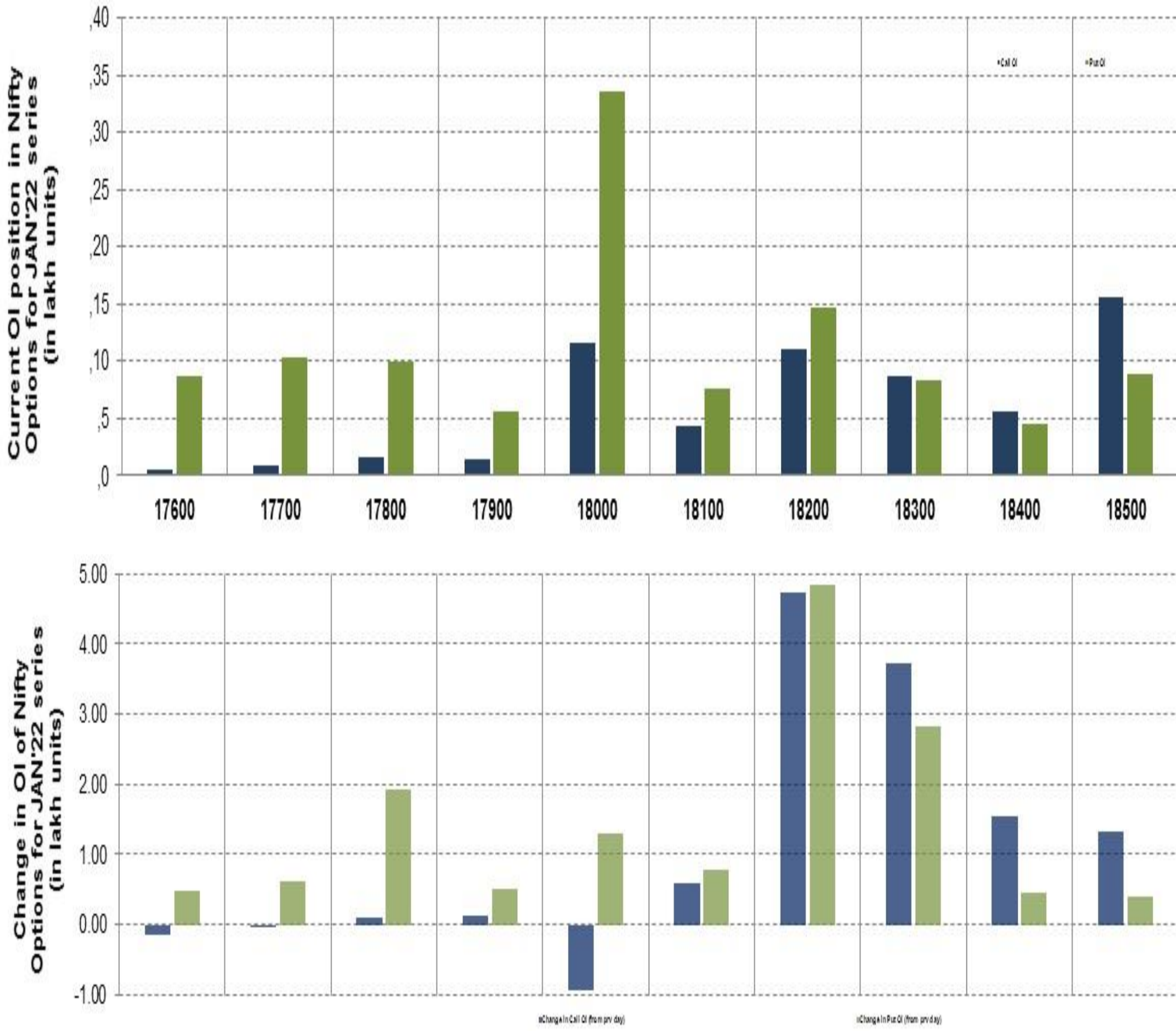




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.47 million in Open Interests is **Strike Price of 18200**
- **Most Active Nifty Put** with an addition of 0.48 millions in Open Interests is **Strike Price of 18200**
- **Maximum Open Interest an outstanding** was 1.56 millions for Calls at **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was 3.35 millions for puts at **Strike Price of 18000**

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